

**Notice No.:** RISK-2017-006

**Issue Date:** February 03, 2017

**Subject:** Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

**Subject: Revision to Initial Margins for various Classes of Contracts**

In pursuance of DGCX By-Laws and the Clearing Rules of the DCCC, the following revisions are hereby notified:

**Margin Revision Details**

<b>Futures Contract</b>	<b>Current</b>	<b>New</b>
Apple	\$500	\$600
Brent Crude Oil	\$3500	\$3000
Canadian Dollar- US Dollars	\$500	\$600
Copper	\$1,000	\$1,200
Dubai India Crude Oil Quanto	\$700	\$550
HDFC Bank	\$900	\$1,000
Infosys	\$550	\$450
JP Morgan	\$1,200	\$1,300
Maruti Suzuki	\$500	\$600
Sterling – US Dollar	\$1,000	\$1,500
US Dollars- Chinese Yuan	Yuan 7000	Yuan 6900
US Dollars- Korean Won	KRW 1,000,000	KRW 1,435,000
US Dollars- Russian Ruble	RUB 112,000	RUB 92,000
US Dollars- South African Rand	ZAR 25,000	ZAR 19,000
WTI Crude Oil	\$3,600	\$3,000
Mini WTI Crude Oil	\$360	\$300

The above revisions shall be effective from **Wednesday, February 8, 2017.**

Delivery Margin, wherever applicable, on the above Classes of Contracts shall be five (5) times of the Initial Margins. Initial Margins for all other Classes of Contracts not listed above shall remain unchanged.

Members are requested to take note of the revisions above.

**For Dubai Commodities Clearing Corporation**

**Nirav Barfiwala**  
**Director - Risk Management**